



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 23/05/2013 to 23/05/2013

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/05/23	0106	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/23	0357	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/23	0403	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/23	0457	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/23	0703	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/23	0757	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/23	0804	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/23	0807	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/23	0857	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/23	0904	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/23	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/23	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/23	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/23	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/23	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2013/05/23	2025	01/08/2013			Bond Future	119.5442	119.5442	119.3177	119.3177	(0.189)	0.0000	0.0000	0
2013/05/23	2025	01/08/2013	117.99	Call	Bond Future	1,554.1700	1.5542	1,327.7300	1.3277	(14.570)	0	0	0
2013/05/23	2025	01/08/2013	117.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/23	2025	01/08/2013	118.00	Call	Bond Future	1,544.1700	1.5442	1,317.7300	1.3177	(14.664)	0	0	0
2013/05/23	2025	01/08/2013	118.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/23	2025	01/08/2013	118.01	Call	Bond Future	1,534.1700	1.5342	1,307.7300	1.3077	(14.760)	0	0	0
2013/05/23	2025	01/08/2013	118.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/23	2038	01/08/2013			Bond Future	114.3560	114.3560	114.3838	114.3838	0.024	0.0000	0.0000	9
2013/05/23	2038	01/08/2013	114.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/23	2038	01/08/2013	114.99	Put	Bond Future	634.0300	0.6340	606.2000	0.6062	(4.389)	0	0	0
2013/05/23	2038	01/08/2013	115.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/23	2038	01/08/2013	115.00	Put	Bond Future	644.0300	0.6440	616.2000	0.6162	(4.321)	0	0	0
2013/05/23	2038	01/08/2013	115.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/23	2038	01/08/2013	115.01	Put	Bond Future	654.0300	0.6540	626.2000	0.6262	(4.255)	0	0	0
2013/05/23	2050	01/08/2013			Bond Future	122.7944	122.7944	122.8247	122.8247	0.025	0.0000	0.0000	122
2013/05/23	2050	01/08/2013	118.99	Call	Bond Future	3,804.4000	3.8044	3,834.7200	3.8347	0.797	0	0	0
2013/05/23	2050	01/08/2013	118.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/23	2050	01/08/2013	119.00	Call	Bond Future	3,794.4000	3.7944	3,824.7200	3.8247	0.799	0	0	0
2013/05/23	2050	01/08/2013	119.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/23	2050	01/08/2013	119.01	Call	Bond Future	3,784.4000	3.7844	3,814.7200	3.8147	0.801	0	0	0
2013/05/23	2050	01/08/2013	119.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/23	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/23	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/23	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/23	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/23	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/23	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/23	AL37	01/08/2013			Index Future	423.8500	423.8500	421.2940	421.2940	(0.603)	0.0000	0.0000	75
2013/05/23	AL37	07/11/2013			Index Future	429.8330	429.8330	427.2410	427.2410	(0.603)	0.0000	0.0000	0
2013/05/23	AL7T	01/08/2013			Index Future	513.8850	513.8850	508.7760	508.7760	(0.994)	0.0000	0.0000	1
2013/05/23	AL7T	07/11/2013			Index Future	521.1390	521.1390	515.9580	515.9580	(0.994)	0.0000	0.0000	0
2013/05/23	ALBI	01/08/2013			Index Future	456.7050	456.7050	452.3000	452.3000	(0.965)	0.0000	0.0000	726
2013/05/23	ALBI	07/11/2013			Index Future	463.1520	463.1520	458.6840	458.6840	(0.965)	0.0000	0.0000	85
2013/05/23	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2013/05/23	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/23	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/23	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/23	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/23	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/23	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/23	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/23	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/23	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/23	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/23	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/23	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/23	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/23	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/23	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/05/23	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/23	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/23	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/23	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/23	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/23	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/23	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/23	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2013/05/23	CS33	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/23	EL28	01/08/2013			Bond Future	116.8648		116.8648	116.8931	116.8931	0.024	0.0000	0.0000	0
2013/05/23	EL28	01/08/2013	115.01	Call	Bond Future	1,854.8400		1.8548	1,883.1200	1.8831	1.525	0	0	0
2013/05/23	EL28	01/08/2013	115.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/23	EL28	01/08/2013	114.99	Call	Bond Future	1,874.8400		1.8748	1,903.1200	1.9031	1.508	0	0	0
2013/05/23	EL28	01/08/2013	114.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/23	EL28	01/08/2013	115.00	Call	Bond Future	1,864.8400		1.8648	1,893.1200	1.8931	1.516	0	0	0
2013/05/23	EL28	01/08/2013	115.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/23	ES33	01/08/2013			Bond Future	8.4974		93.3863	8.6550	92.0050	1.855	0.0000	0.0000	292
2013/05/23	ES33	01/08/2013	9.00	Call	Bond Future	4,294.0500		4.2940	2,912.8500	2.9129	(32.165)	0	0	0
2013/05/23	ES33	01/08/2013	9.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/23	ES33	01/08/2013	91.02	Call	Bond Future	82,334.9200		82.3349	80,953.7200	80.9537	(1.678)	0	0	0
2013/05/23	ES33	01/08/2013	91.02	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/23	ES33	07/11/2013			Bond Future	8.5859		90.9232	8.7486	89.5225	1.895	0.0000	0.0000	0
2013/05/23	ES33	07/11/2013	8.49	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/23	ES33	07/11/2013	8.49	Put	Bond Future	841.0900		0.8411	2,241.7400	2.2417	166.528	0	0	0
2013/05/23	ES33	07/11/2013	8.50	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/23	ES33	07/11/2013	8.50	Put	Bond Future	752.8100		0.7528	2,153.4600	2.1535	186.056	0	0	0
2013/05/23	ES33	07/11/2013	8.51	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/23	ES33	07/11/2013	8.51	Put	Bond Future	664.6600		0.6647	2,065.3100	2.0653	210.732	0	0	0
2013/05/23	GOVI	01/08/2013			GOVI	455.9090		455.9090	451.5750	451.5750	(0.951)	0.0000	0.0000	369
2013/05/23	GOVI	01/08/2013	445.99	Call	GOVI	99,190.0000		9.9190	55,850.0000	5.5850	(43.694)	0	0	0
2013/05/23	GOVI	01/08/2013	445.99	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/23	GOVI	01/08/2013	446.00	Call	GOVI	99,090.0000		9.9090	55,750.0000	5.5750	(43.738)	0	0	0
2013/05/23	GOVI	01/08/2013	446.00	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/23	GOVI	01/08/2013	446.01	Call	GOVI	98,990.0000		9.8990	55,650.0000	5.5650	(43.782)	0	0	0
2013/05/23	GOVI	01/08/2013	446.01	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/23	GOVI	07/11/2013			GOVI	462.3440		462.3440	457.9490	457.9490	(0.951)	0.0000	0.0000	0
2013/05/23	GOVI	07/11/2013	445.99	Call	GOVI	163,540.0000		16.3540	119,590.0000	11.9590	(26.874)	0	0	0
2013/05/23	GOVI	07/11/2013	445.99	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/23	GOVI	07/11/2013	446.00	Call	GOVI	163,440.0000		16.3440	119,490.0000	11.9490	(26.891)	0	0	0
2013/05/23	GOVI	07/11/2013	446.00	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/23	GOVI	07/11/2013	446.01	Call	GOVI	163,340.0000		16.3340	119,390.0000	11.9390	(26.907)	0	0	0
2013/05/23	GOVI	07/11/2013	446.01	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/23	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/05/23	IGOV	01/08/2013			Index Future	211.2500		211.2500	211.1550	211.1550	(0.045)	0.0000	0.0000	1,045
2013/05/23	IGOV	07/11/2013			Index Future	214.2600		214.2600	214.1630	214.1630	(0.045)	0.0000	0.0000	7
2013/05/23	ILBI	01/08/2013			Index Future	572.8950		572.8950	572.6300	572.6300	(0.046)	0.0000	0.0000	186
2013/05/23	J157	15/09/2015			Interest Rate Swap	8.8220		(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0

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2013/05/23	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/05/23	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/05/23	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/05/23	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/05/23	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/05/23	JBAF	19/06/2013			Jibar Tradeable Future	5.0900	94.9100	5.1300	94.8700	0.786	0.0000	0.0000	750
2013/05/23	JBAF	17/07/2013			Jibar Tradeable Future	5.0300	94.9700	5.0900	94.9100	1.193	0.0000	0.0000	0
2013/05/23	JBAF	21/08/2013			Jibar Tradeable Future	5.0000	95.0000	5.0500	94.9500	1.000	0.0000	0.0000	0
2013/05/23	JBAF	18/09/2013			Jibar Tradeable Future	4.9500	95.0500	5.0100	94.9900	1.212	0.0000	0.0000	2,200
2013/05/23	JBAF	16/10/2013			Jibar Tradeable Future	4.9300	95.0700	4.9900	95.0100	1.217	0.0000	0.0000	1,000
2013/05/23	JBAF	20/11/2013			Jibar Tradeable Future	4.9200	95.0800	4.9900	95.0100	1.423	0.0000	0.0000	0
2013/05/23	JBAF	18/12/2013			Jibar Tradeable Future	4.9200	95.0800	4.9800	95.0200	1.220	0.0000	0.0000	1,500
2013/05/23	JBAF	19/03/2014			Jibar Tradeable Future	4.9400	95.0600	5.0000	95.0000	1.215	0.0000	0.0000	0
2013/05/23	JBAF	18/06/2014			Jibar Tradeable Future	5.0100	94.9900	5.0800	94.9200	1.397	0.0000	0.0000	0
2013/05/23	JBAF	17/09/2014			Jibar Tradeable Future	5.1200	94.8800	5.1900	94.8100	1.367	0.0000	0.0000	0
2013/05/23	JBAF	17/12/2014			Jibar Tradeable Future	5.2500	94.7500	5.3300	94.6700	1.524	0.0000	0.0000	0
2013/05/23	JBAF	18/03/2015			Jibar Tradeable Future	5.3900	94.6100	5.4500	94.5500	1.113	0.0000	0.0000	0
2013/05/23	R023	01/08/2013			Bond Future	6.4168	112.7642	6.5861	111.5067	2.637	0.0000	0.0000	9,414
2013/05/23	R023	01/08/2013	7.29	Call	Bond Future	6,294.3700	6.2944	5,036.8400	5.0368	(19.979)	0	0	0
2013/05/23	R023	01/08/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/23	R023	01/08/2013	7.30	Call	Bond Future	6,363.7400	6.3637	5,106.2100	5.1062	(19.761)	0	0	0
2013/05/23	R023	01/08/2013	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/23	R023	01/08/2013	7.31	Call	Bond Future	6,433.0500	6.4330	5,175.5200	5.1755	(19.548)	0	0	0
2013/05/23	R023	01/08/2013	7.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/23	R023	07/11/2013			Bond Future	6.4628	110.4403	6.6390	109.1650	2.726	0.0000	0.0000	0
2013/05/23	R023	07/11/2013	6.49	Call	Bond Future	198.1500	0.1982	0.0000	0.0000	(100.000)	0	0	0
2013/05/23	R023	07/11/2013	6.49	Put	Bond Future	0.0000	0.0000	1,077.1600	1.0772	100.000	0	0	0
2013/05/23	R023	07/11/2013	6.50	Call	Bond Future	270.8800	0.2709	0.0000	0.0000	(100.000)	0	0	0
2013/05/23	R023	07/11/2013	6.50	Put	Bond Future	0.0000	0.0000	1,004.4300	1.0044	100.000	0	0	0
2013/05/23	R023	07/11/2013	6.51	Call	Bond Future	343.5600	0.3436	0.0000	0.0000	(100.000)	0	0	0
2013/05/23	R023	07/11/2013	6.51	Put	Bond Future	0.0000	0.0000	931.7500	0.9317	100.000	0	0	0
2013/05/23	R157	01/08/2013			Bond Future	5.1112	121.8380	5.2492	121.5367	2.701	0.0000	0.0000	7,411
2013/05/23	R157	01/08/2013	116.11	Call	Bond Future	92,382.3300	92.3823	92,081.0300	92.0810	(0.326)	0	0	0
2013/05/23	R157	01/08/2013	116.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/23	R157	07/11/2013			Bond Future	5.0831	116.7515	5.2439	116.4459	3.163	0.0000	0.0000	0
2013/05/23	R157	07/11/2013	5.59	Call	Bond Future	1,075.9800	1.0760	839.8600	0.8399	(21.945)	0	0	0
2013/05/23	R157	07/11/2013	5.59	Put	Bond Future	116.3100	0.1163	185.7700	0.1858	59.720	0	0	0
2013/05/23	R157	07/11/2013	5.60	Call	Bond Future	1,091.4200	1.0914	853.7800	0.8538	(21.773)	0	0	0
2013/05/23	R157	07/11/2013	5.60	Put	Bond Future	112.9300	0.1129	180.8700	0.1809	60.161	0	0	0
2013/05/23	R157	07/11/2013	5.61	Call	Bond Future	1,106.9500	1.1069	867.8100	0.8678	(21.604)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/05/23	R157	07/11/2013	5.61	Put	Bond Future	109.6400	0.1096	176.0800	0.1761	60.598	0	0	0
2013/05/23	R157	06/02/2014			Bond Future	5.0283	118.3238	5.2176	118.0140	3.764	0.0000	0.0000	0
2013/05/23	R157	06/02/2014	5.66	Call	Bond Future	1,182.6300	1.1826	948.2600	0.9483	(19.818)	0	0	0
2013/05/23	R157	06/02/2014	5.66	Put	Bond Future	153.1900	0.1532	228.6200	0.2286	49.240	0	0	0
2013/05/23	R157	06/02/2014	5.64	Call	Bond Future	1,156.6600	1.1567	924.6700	0.9247	(20.057)	0	0	0
2013/05/23	R157	06/02/2014	5.64	Put	Bond Future	159.6100	0.1596	237.4200	0.2374	48.750	0	0	0
2013/05/23	R157	06/02/2014	5.65	Call	Bond Future	1,169.6200	1.1696	936.4300	0.9364	(19.937)	0	0	0
2013/05/23	R157	06/02/2014	5.65	Put	Bond Future	156.3700	0.1564	232.9800	0.2330	48.993	0	0	0
2013/05/23	R157	08/05/2014			Bond Future	4.9366	113.1172	5.1641	112.8032	4.610	0.0000	0.0000	0
2013/05/23	R157	08/05/2014	5.21	Call	Bond Future	717.4700	0.7175	537.5100	0.5375	(25.083)	0	0	0
2013/05/23	R157	08/05/2014	5.21	Put	Bond Future	340.3500	0.3403	474.3700	0.4744	39.377	0	0	0
2013/05/23	R157	08/05/2014	5.19	Call	Bond Future	699.8200	0.6998	522.5000	0.5225	(25.338)	0	0	0
2013/05/23	R157	08/05/2014	5.19	Put	Bond Future	350.2200	0.3502	486.8800	0.4869	39.021	0	0	0
2013/05/23	R157	08/05/2014	5.20	Call	Bond Future	708.6200	0.7086	529.9800	0.5300	(25.210)	0	0	0
2013/05/23	R157	08/05/2014	5.20	Put	Bond Future	345.2600	0.3453	480.6000	0.4806	39.199	0	0	0
2013/05/23	R186	01/08/2013			Bond Future	6.9460	131.9392	7.1146	130.2057	2.427	0.0000	0.0000	53,746
2013/05/23	R186	01/08/2013	7.00	Call	Bond Future	2,850.8800	2.8509	1,982.9000	1.9829	(30.446)	0	0	1,000
2013/05/23	R186	01/08/2013	7.00	Put	Bond Future	2,292.2400	2.2922	3,157.8100	3.1578	37.761	0	0	4,100
2013/05/23	R186	01/08/2013	7.20	Call	Bond Future	4,076.0100	4.0760	2,991.2000	2.9912	(26.615)	0	0	0
2013/05/23	R186	01/08/2013	7.20	Put	Bond Future	1,476.1000	1.4761	2,124.8400	2.1248	43.950	0	0	2,807
2013/05/23	R186	01/08/2013	7.25	Call	Bond Future	4,415.4600	4.4155	3,279.8600	3.2799	(25.719)	0	0	4,315
2013/05/23	R186	01/08/2013	7.25	Put	Bond Future	1,312.1700	1.3122	1,910.1200	1.9101	45.570	0	0	0
2013/05/23	R186	01/08/2013	6.75	Call	Bond Future	1,670.1500	1.6701	1,076.8100	1.0768	(35.526)	0	0	2,500
2013/05/23	R186	01/08/2013	6.75	Put	Bond Future	3,726.8700	3.7269	4,867.0800	4.8671	30.594	0	0	0
2013/05/23	R186	01/08/2013	6.80	Call	Bond Future	1,875.2900	1.8753	1,228.7100	1.2287	(34.479)	0	0	0
2013/05/23	R186	01/08/2013	6.80	Put	Bond Future	3,403.1700	3.4032	4,490.1400	4.4901	31.940	0	0	100
2013/05/23	R186	01/08/2013	128.26	Call	Bond Future	122,666.8200	122.6668	120,933.2700	120.9333	(1.413)	0	0	0
2013/05/23	R186	01/08/2013	128.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/23	R186	01/08/2013	6.50	Call	Bond Future	868.8900	0.8689	513.2400	0.5132	(40.932)	0	0	500
2013/05/23	R186	01/08/2013	6.50	Put	Bond Future	5,613.9200	5.6139	6,991.8200	6.9918	24.544	0	0	0
2013/05/23	R186	07/11/2013			Bond Future	7.0021	133.8017	7.1768	132.0437	2.494	0.0000	0.0000	540
2013/05/23	R186	07/11/2013	8.75	Call	Bond Future	16,401.1900	16.4012	14,734.9800	14.7350	(10.159)	0	0	0
2013/05/23	R186	07/11/2013	8.75	Put	Bond Future	202.0100	0.2020	293.8600	0.2939	45.468	0	0	1,030
2013/05/23	R186	07/11/2013	8.14	Call	Bond Future	11,581.5800	11.5816	10,076.7000	10.0767	(12.994)	0	0	0
2013/05/23	R186	07/11/2013	8.14	Put	Bond Future	697.0000	0.6970	950.1800	0.9502	36.324	0	0	0
2013/05/23	R186	07/11/2013	8.15	Call	Bond Future	11,659.3800	11.6594	10,150.9300	10.1509	(12.938)	0	0	0
2013/05/23	R186	07/11/2013	8.15	Put	Bond Future	684.8800	0.6849	934.4900	0.9345	36.446	0	0	0
2013/05/23	R186	07/11/2013	8.16	Call	Bond Future	11,737.2700	11.7373	10,225.2800	10.2253	(12.882)	0	0	0
2013/05/23	R186	07/11/2013	8.16	Put	Bond Future	672.9500	0.6730	919.0200	0.9190	36.566	0	0	0
2013/05/23	R186	07/11/2013	6.50	Call	Bond Future	1,888.9300	1.8889	1,385.6500	1.3856	(26.644)	0	0	5,290
2013/05/23	R186	07/11/2013	6.50	Put	Bond Future	7,132.6700	7.1327	8,387.4500	8.3875	17.592	0	0	0
2013/05/23	R186	06/02/2014			Bond Future	7.0525	130.3131	7.2331	128.5313	2.560	0.0000	0.0000	0
2013/05/23	R186	06/02/2014	7.74	Call	Bond Future	9,062.1400	9.0621	7,821.6900	7.8217	(13.688)	0	0	0
2013/05/23	R186	06/02/2014	7.74	Put	Bond Future	2,455.8400	2.4558	2,997.1800	2.9972	22.043	0	0	0
2013/05/23	R186	06/02/2014	7.75	Call	Bond Future	9,127.4400	9.1274	7,882.4900	7.8825	(13.640)	0	0	0
2013/05/23	R186	06/02/2014	7.75	Put	Bond Future	2,428.5400	2.4285	2,965.3800	2.9654	22.105	0	0	0
2013/05/23	R186	06/02/2014	7.76	Call	Bond Future	9,192.9100	9.1929	7,943.4700	7.9435	(13.591)	0	0	0

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2013/05/23	R186	06/02/2014	7.76	Put	Bond Future	2,401.5000	2.4015	2,933.8500	2.9338	22.167	0	0	0
2013/05/23	R186	08/05/2014			Bond Future	7.1049	132.0781	7.2917	130.2721	2.629	0.0000	0.0000	0
2013/05/23	R186	08/05/2014	7.09	Call	Bond Future	5,824.4800	5.8245	4,924.1600	4.9242	(15.458)	0	0	0
2013/05/23	R186	08/05/2014	7.09	Put	Bond Future	5,969.8800	5.9699	6,875.5700	6.8756	15.171	0	0	0
2013/05/23	R186	08/05/2014	7.10	Call	Bond Future	5,871.9500	5.8720	4,966.8500	4.9669	(15.414)	0	0	0
2013/05/23	R186	08/05/2014	7.10	Put	Bond Future	5,919.6100	5.9196	6,820.5200	6.8205	15.219	0	0	0
2013/05/23	R186	08/05/2014	7.11	Call	Bond Future	5,919.6200	5.9196	5,009.7500	5.0098	(15.370)	0	0	0
2013/05/23	R186	08/05/2014	7.11	Put	Bond Future	5,869.6500	5.8697	6,765.7900	6.7658	15.267	0	0	0
2013/05/23	R197	01/08/2013			Bond Future	298.1104	298.1104	297.9307	297.9307	(0.060)	0.0000	0.0000	2,633
2013/05/23	R197	01/08/2013	294.99	Call	Bond Future	3,120.3700	3.1204	2,940.6700	2.9407	(5.759)	0	0	0
2013/05/23	R197	01/08/2013	294.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/23	R197	01/08/2013	295.00	Call	Bond Future	3,110.3700	3.1104	2,930.6700	2.9307	(5.777)	0	0	0
2013/05/23	R197	01/08/2013	295.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/23	R197	01/08/2013	295.01	Call	Bond Future	3,100.3700	3.1004	2,920.6700	2.9207	(5.796)	0	0	0
2013/05/23	R197	01/08/2013	295.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/23	R201	01/08/2013			Bond Future	4.9617	106.0631	5.0998	105.8755	2.784	0.0000	0.0000	0
2013/05/23	R201	01/08/2013	107.45	Call	Bond Future	68,817.4500	68.8174	68,629.8400	68.6298	(0.273)	0	0	0
2013/05/23	R201	01/08/2013	107.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/23	R201	07/11/2013			Bond Future	4.8741	107.5603	5.0475	107.3700	3.558	0.0000	0.0000	0
2013/05/23	R201	07/11/2013	4.79	Call	Bond Future	173.6500	0.1736	103.3500	0.1034	(40.484)	0	0	0
2013/05/23	R201	07/11/2013	4.79	Put	Bond Future	266.1000	0.2661	386.0900	0.3861	45.092	0	0	0
2013/05/23	R201	07/11/2013	4.80	Call	Bond Future	178.4400	0.1784	106.6900	0.1067	(40.210)	0	0	0
2013/05/23	R201	07/11/2013	4.80	Put	Bond Future	259.8900	0.2599	378.4300	0.3784	45.612	0	0	0
2013/05/23	R201	07/11/2013	4.81	Call	Bond Future	183.3200	0.1833	110.1100	0.1101	(39.936)	0	0	0
2013/05/23	R201	07/11/2013	4.81	Put	Bond Future	253.7700	0.2538	370.8500	0.3709	46.136	0	0	0
2013/05/23	R201	06/02/2014			Bond Future	4.7040	104.6001	4.9300	104.4072	4.804	0.0000	0.0000	0
2013/05/23	R201	06/02/2014	5.26	Call	Bond Future	557.5400	0.5575	417.4100	0.4174	(25.134)	0	0	0
2013/05/23	R201	06/02/2014	5.26	Put	Bond Future	83.9100	0.0839	136.7000	0.1367	62.913	0	0	0
2013/05/23	R201	06/02/2014	5.24	Call	Bond Future	543.9700	0.5440	405.4700	0.4055	(25.461)	0	0	0
2013/05/23	R201	06/02/2014	5.24	Put	Bond Future	87.3200	0.0873	141.7400	0.1417	62.322	0	0	0
2013/05/23	R201	06/02/2014	5.25	Call	Bond Future	550.7400	0.5507	411.4200	0.4114	(25.297)	0	0	0
2013/05/23	R201	06/02/2014	5.25	Put	Bond Future	85.6000	0.0856	139.2000	0.1392	62.617	0	0	0
2013/05/23	R201	08/05/2014			Bond Future	4.3850	106.0168	4.7069	105.8213	7.340	0.0000	0.0000	0
2013/05/23	R201	08/05/2014	4.76	Call	Bond Future	355.8000	0.3558	239.6700	0.2397	(32.639)	0	0	0
2013/05/23	R201	08/05/2014	4.76	Put	Bond Future	128.0600	0.1281	207.4800	0.2075	62.018	0	0	0
2013/05/23	R201	08/05/2014	4.74	Call	Bond Future	347.5000	0.3475	232.9800	0.2330	(32.955)	0	0	0
2013/05/23	R201	08/05/2014	4.74	Put	Bond Future	131.8800	0.1319	212.9100	0.2129	61.442	0	0	0
2013/05/23	R201	08/05/2014	4.75	Call	Bond Future	351.8300	0.3518	236.5200	0.2365	(32.774)	0	0	0
2013/05/23	R201	08/05/2014	4.75	Put	Bond Future	130.1500	0.1302	210.3900	0.2104	61.652	0	0	0
2013/05/23	R202	01/08/2013			Bond Future	225.5635	225.5635	225.6250	225.6250	0.027	0.0000	0.0000	44,020
2013/05/23	R202	01/08/2013	222.99	Call	Bond Future	2,573.4600	2.5735	2,635.0300	2.6350	2.392	0	0	0
2013/05/23	R202	01/08/2013	222.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/23	R202	01/08/2013	223.00	Call	Bond Future	2,563.4600	2.5635	2,625.0300	2.6250	2.402	0	0	0
2013/05/23	R202	01/08/2013	223.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/23	R202	01/08/2013	223.01	Call	Bond Future	2,553.4600	2.5535	2,615.0300	2.6150	2.411	0	0	0

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2013/05/23	R202	01/08/2013	223.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/23	R203	01/08/2013			Bond Future	5.5978	112.8339	5.7347	112.3106	2.445	0.0000	0.0000	9,032
2013/05/23	R203	01/08/2013	109.11	Call	Bond Future	99,620.7400	99.6207	99,097.4100	99.0974	(0.525)	0	0	0
2013/05/23	R203	01/08/2013	109.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/23	R203	07/11/2013			Bond Future	5.6236	110.2673	5.7716	109.7366	2.632	0.0000	0.0000	0
2013/05/23	R203	07/11/2013	5.71	Call	Bond Future	1,147.6900	1.1477	873.2500	0.8733	(23.912)	0	0	15
2013/05/23	R203	07/11/2013	5.71	Put	Bond Future	837.6000	0.8376	1,093.8700	1.0939	30.596	0	0	0
2013/05/23	R203	07/11/2013	5.99	Call	Bond Future	1,783.7200	1.7837	1,427.5300	1.4275	(19.969)	0	0	0
2013/05/23	R203	07/11/2013	5.99	Put	Bond Future	475.8600	0.4759	650.3800	0.6504	36.675	0	0	0
2013/05/23	R203	07/11/2013	6.00	Call	Bond Future	1,808.9700	1.8090	1,450.1000	1.4501	(19.838)	0	0	0
2013/05/23	R203	07/11/2013	6.00	Put	Bond Future	465.6800	0.4657	637.5200	0.6375	36.901	0	0	0
2013/05/23	R203	07/11/2013	6.01	Call	Bond Future	1,834.3800	1.8344	1,472.8500	1.4728	(19.709)	0	0	0
2013/05/23	R203	07/11/2013	6.01	Put	Bond Future	455.6800	0.4557	624.8600	0.6249	37.127	0	0	0
2013/05/23	R203	07/11/2013	571.00	Call	Bond Future	108,037.7700	108.0378	107,507.0600	107.5071	(0.491)	0	0	0
2013/05/23	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/23	R203	06/02/2014			Bond Future	5.6424	111.7521	5.8025	111.2142	2.837	0.0000	0.0000	0
2013/05/23	R203	06/02/2014	6.16	Call	Bond Future	2,303.6700	2.3037	1,933.6900	1.9337	(16.060)	0	0	0
2013/05/23	R203	06/02/2014	6.16	Put	Bond Future	575.9700	0.5760	743.9400	0.7439	29.163	0	0	0
2013/05/23	R203	06/02/2014	5.95	Call	Bond Future	1,826.2600	1.8263	1,500.0800	1.5001	(17.861)	0	0	16
2013/05/23	R203	06/02/2014	5.95	Put	Bond Future	795.3900	0.7954	1,007.1600	1.0072	26.625	0	0	0
2013/05/23	R203	06/02/2014	6.14	Call	Bond Future	2,256.0800	2.2561	1,890.0600	1.8901	(16.224)	0	0	0
2013/05/23	R203	06/02/2014	6.14	Put	Bond Future	594.5100	0.5945	766.4400	0.7664	28.920	0	0	0
2013/05/23	R203	06/02/2014	6.15	Call	Bond Future	2,279.8200	2.2798	1,911.8100	1.9118	(16.142)	0	0	0
2013/05/23	R203	06/02/2014	6.15	Put	Bond Future	585.1800	0.5852	755.1200	0.7551	29.041	0	0	0
2013/05/23	R203	08/05/2014			Bond Future	5.6561	109.1044	5.8298	108.5592	3.071	0.0000	0.0000	0
2013/05/23	R203	08/05/2014	5.76	Call	Bond Future	1,525.7000	1.5257	1,244.3300	1.2443	(18.442)	0	0	0
2013/05/23	R203	08/05/2014	5.76	Put	Bond Future	1,199.0100	1.1990	1,462.8500	1.4628	22.005	0	0	0
2013/05/23	R203	08/05/2014	5.74	Call	Bond Future	1,491.2600	1.4913	1,213.9100	1.2139	(18.598)	0	0	0
2013/05/23	R203	08/05/2014	5.74	Put	Bond Future	1,227.3300	1.2273	1,495.1900	1.4952	21.825	0	0	0
2013/05/23	R203	08/05/2014	5.75	Call	Bond Future	1,508.2100	1.5082	1,228.8500	1.2289	(18.523)	0	0	0
2013/05/23	R203	08/05/2014	5.75	Put	Bond Future	1,212.9000	1.2129	1,478.7500	1.4788	21.919	0	0	0
2013/05/23	R204	01/08/2013			Bond Future	5.7995	111.0317	5.9348	110.3799	2.333	0.0000	0.0000	13,573
2013/05/23	R204	01/08/2013	110.75	Call	Bond Future	102,148.2500	102.1483	101,496.3600	101.4964	(0.638)	0	0	0
2013/05/23	R204	01/08/2013	110.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/23	R204	07/11/2013			Bond Future	5.8310	112.5991	5.9750	111.9380	2.469	0.0000	0.0000	0
2013/05/23	R204	07/11/2013	6.29	Call	Bond Future	2,676.2800	2.6763	2,210.3100	2.2103	(17.411)	0	0	0
2013/05/23	R204	07/11/2013	6.29	Put	Bond Future	585.1400	0.5851	780.3100	0.7803	33.354	0	0	0
2013/05/23	R204	07/11/2013	6.30	Call	Bond Future	2,709.5900	2.7096	2,240.7200	2.2407	(17.304)	0	0	0
2013/05/23	R204	07/11/2013	6.30	Put	Bond Future	573.4300	0.5734	765.7000	0.7657	33.530	0	0	0
2013/05/23	R204	07/11/2013	6.31	Call	Bond Future	2,743.0700	2.7431	2,271.3200	2.2713	(17.198)	0	0	0
2013/05/23	R204	07/11/2013	6.31	Put	Bond Future	561.9100	0.5619	751.3000	0.7513	33.705	0	0	0
2013/05/23	R204	07/11/2013	7.00	Call	Bond Future	5,342.9200	5.3429	4,734.1200	4.7341	(11.395)	0	0	0
2013/05/23	R204	07/11/2013	7.00	Put	Bond Future	112.0500	0.1121	164.3900	0.1644	46.711	0	0	1,270
2013/05/23	R204	06/02/2014			Bond Future	5.8554	110.0846	6.0083	109.4144	2.611	0.0000	0.0000	0
2013/05/23	R204	06/02/2014	6.40	Call	Bond Future	3,170.6300	3.1706	2,707.5200	2.7075	(14.606)	0	0	0
2013/05/23	R204	06/02/2014	6.40	Put	Bond Future	806.1800	0.8062	1,013.2000	1.0132	25.679	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/05/23	R204	06/02/2014	6.41	Call	Bond Future	3,201.6000	3.2016	2,736.2200	2.7362	(14.536)	0	0	0
2013/05/23	R204	06/02/2014	6.41	Put	Bond Future	794.3200	0.7943	999.0700	0.9991	25.777	0	0	0
2013/05/23	R204	06/02/2014	6.39	Call	Bond Future	3,139.7800	3.1398	2,678.9600	2.6790	(14.677)	0	0	0
2013/05/23	R204	06/02/2014	6.39	Put	Bond Future	818.1800	0.8182	1,027.4900	1.0275	25.582	0	0	0
2013/05/23	R204	08/05/2014			Bond Future	5.8814	111.5755	6.0442	110.8963	2.768	0.0000	0.0000	0
2013/05/23	R204	08/05/2014	6.05	Call	Bond Future	2,309.7600	2.3098	1,941.2700	1.9413	(15.954)	0	0	0
2013/05/23	R204	08/05/2014	6.05	Put	Bond Future	1,606.5500	1.6066	1,917.2600	1.9173	19.340	0	0	0
2013/05/23	R204	08/05/2014	6.06	Call	Bond Future	2,333.9300	2.3339	1,963.1300	1.9631	(15.887)	0	0	0
2013/05/23	R204	08/05/2014	6.06	Put	Bond Future	1,589.1800	1.5892	1,897.5800	1.8976	19.406	0	0	0
2013/05/23	R204	08/05/2014	6.04	Call	Bond Future	2,285.7300	2.2857	1,919.5400	1.9195	(16.021)	0	0	0
2013/05/23	R204	08/05/2014	6.04	Put	Bond Future	1,624.0700	1.6241	1,937.0800	1.9371	19.273	0	0	0
2013/05/23	R206	01/08/2013			Bond Future	5.0221	101.4878	5.1583	101.4279	2.713	0.0000	0.0000	0
2013/05/23	R206	01/08/2013	103.94	Call	Bond Future	30,489.7400	30.4897	30,429.7500	30.4297	(0.197)	0	0	0
2013/05/23	R206	01/08/2013	103.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/23	R206	07/11/2013			Bond Future	4.5965	102.9205	4.9367	102.8596	7.400	0.0000	0.0000	0
2013/05/23	R206	07/11/2013	4.29	Call	Bond Future	27.5500	0.0275	12.1400	0.0121	(55.935)	0	0	0
2013/05/23	R206	07/11/2013	4.29	Put	Bond Future	82.4500	0.0824	127.9000	0.1279	55.124	0	0	0
2013/05/23	R206	07/11/2013	4.30	Call	Bond Future	28.1500	0.0282	12.4700	0.0125	(55.702)	0	0	0
2013/05/23	R206	07/11/2013	4.30	Put	Bond Future	81.2500	0.0813	126.4300	0.1264	55.606	0	0	0
2013/05/23	R206	07/11/2013	4.31	Call	Bond Future	28.7600	0.0288	12.8000	0.0128	(55.494)	0	0	0
2013/05/23	R206	07/11/2013	4.31	Put	Bond Future	80.0700	0.0801	124.9700	0.1250	56.076	0	0	0
2013/05/23	R207	01/08/2013			Bond Future	6.0512	106.7437	6.2064	105.8990	2.565	0.0000	0.0000	7,651
2013/05/23	R207	01/08/2013	106.18	Call	Bond Future	99,172.5100	99.1725	98,327.7700	98.3278	(0.852)	0	0	0
2013/05/23	R207	01/08/2013	106.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/23	R207	07/11/2013			Bond Future	6.0894	108.2505	6.2530	107.3938	2.685	0.0000	0.0000	0
2013/05/23	R207	07/11/2013	6.69	Call	Bond Future	3,695.6200	3.6956	3,057.3000	3.0573	(17.272)	0	0	0
2013/05/23	R207	07/11/2013	6.69	Put	Bond Future	590.4600	0.5905	808.8000	0.8088	36.978	0	0	0
2013/05/23	R207	07/11/2013	6.70	Call	Bond Future	3,735.1200	3.7351	3,093.6300	3.0936	(17.175)	0	0	0
2013/05/23	R207	07/11/2013	6.70	Put	Bond Future	579.2000	0.5792	794.3700	0.7944	37.150	0	0	0
2013/05/23	R207	07/11/2013	6.71	Call	Bond Future	3,774.7600	3.7748	3,130.1200	3.1301	(17.078)	0	0	0
2013/05/23	R207	07/11/2013	6.71	Put	Bond Future	568.1200	0.5681	780.1400	0.7801	37.320	0	0	0
2013/05/23	R207	06/02/2014			Bond Future	6.1222	106.0686	6.2943	105.2003	2.810	0.0000	0.0000	0
2013/05/23	R207	06/02/2014	6.66	Call	Bond Future	3,732.2700	3.7323	3,144.0400	3.1440	(15.761)	0	0	0
2013/05/23	R207	06/02/2014	6.66	Put	Bond Future	1,047.0400	1.0470	1,327.1100	1.3271	26.749	0	0	0
2013/05/23	R207	06/02/2014	6.64	Call	Bond Future	3,662.8200	3.6628	3,080.2900	3.0803	(15.904)	0	0	0
2013/05/23	R207	06/02/2014	6.64	Put	Bond Future	1,075.9500	1.0759	1,361.7200	1.3617	26.560	0	0	0
2013/05/23	R207	06/02/2014	6.65	Call	Bond Future	3,697.4800	3.6975	3,112.0900	3.1121	(15.832)	0	0	0
2013/05/23	R207	06/02/2014	6.65	Put	Bond Future	1,061.4100	1.0614	1,344.3200	1.3443	26.654	0	0	0
2013/05/23	R207	08/05/2014			Bond Future	6.1598	107.5052	6.3412	106.6252	2.945	0.0000	0.0000	0
2013/05/23	R207	08/05/2014	6.21	Call	Bond Future	2,520.1200	2.5201	2,078.3600	2.0784	(17.529)	0	0	0
2013/05/23	R207	08/05/2014	6.21	Put	Bond Future	2,275.7300	2.2757	2,714.0300	2.7140	19.260	0	0	0
2013/05/23	R207	08/05/2014	6.19	Call	Bond Future	2,469.6200	2.4696	2,033.5600	2.0336	(17.657)	0	0	0
2013/05/23	R207	08/05/2014	6.19	Put	Bond Future	2,322.5300	2.3225	2,766.5300	2.7665	19.117	0	0	0
2013/05/23	R207	08/05/2014	6.20	Call	Bond Future	2,494.7900	2.4948	2,055.8800	2.0559	(17.593)	0	0	0
2013/05/23	R207	08/05/2014	6.20	Put	Bond Future	2,299.0400	2.2990	2,740.1900	2.7402	19.188	0	0	0

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2013/05/23	R208	01/08/2013			Bond Future		6.1592	105.9111	6.3240	104.9022	2.675	0.0000	0.0000	9,943
2013/05/23	R208	01/08/2013	101.40	Call	Bond Future	96,866.6300		96.8666	95,857.6800	95.8577	(1.042)	0	0	0
2013/05/23	R208	01/08/2013	101.40	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/23	R208	07/11/2013			Bond Future		6.1994	104.0103	6.3719	102.9870	2.782	0.0000	0.0000	0
2013/05/23	R208	07/11/2013	6.79	Call	Bond Future	4,167.0600		4.1671	3,413.5700	3.4136	(18.082)	0	0	0
2013/05/23	R208	07/11/2013	6.79	Put	Bond Future		714.8000	0.7148	984.5300	0.9845	37.735	0	0	0
2013/05/23	R208	07/11/2013	6.80	Call	Bond Future	4,210.9000		4.2109	3,453.6000	3.4536	(17.984)	0	0	0
2013/05/23	R208	07/11/2013	6.80	Put	Bond Future		701.4100	0.7014	967.3300	0.9673	37.912	0	0	0
2013/05/23	R208	07/11/2013	6.81	Call	Bond Future	4,254.8900		4.2549	3,493.8200	3.4938	(17.887)	0	0	0
2013/05/23	R208	07/11/2013	6.81	Put	Bond Future		688.2200	0.6882	950.3700	0.9504	38.091	0	0	0
2013/05/23	R208	07/11/2013	7.50	Call	Bond Future	7,566.4600		7.5665	6,621.4300	6.6214	(12.490)	0	0	0
2013/05/23	R208	07/11/2013	7.50	Put	Bond Future		149.4600	0.1495	227.6500	0.2277	52.315	0	0	1,520
2013/05/23	R208	06/02/2014			Bond Future		6.2338	105.4108	6.4140	104.3737	2.891	0.0000	0.0000	0
2013/05/23	R208	06/02/2014	6.75	Call	Bond Future	4,214.6000		4.2146	3,522.7000	3.5227	(16.417)	0	0	0
2013/05/23	R208	06/02/2014	6.75	Put	Bond Future		1,277.8000	1.2778	1,622.9500	1.6229	27.011	0	0	0
2013/05/23	R208	06/02/2014	6.76	Call	Bond Future	4,253.4400		4.2534	3,558.1800	3.5582	(16.346)	0	0	0
2013/05/23	R208	06/02/2014	6.76	Put	Bond Future		1,260.7700	1.2608	1,602.5600	1.6026	27.110	0	0	0
2013/05/23	R208	06/02/2014	6.74	Call	Bond Future	4,175.9000		4.1759	3,487.3700	3.4874	(16.488)	0	0	0
2013/05/23	R208	06/02/2014	6.74	Put	Bond Future		1,295.0100	1.2950	1,643.5300	1.6435	26.913	0	0	0
2013/05/23	R208	08/05/2014			Bond Future		6.2686	103.4419	6.4571	102.3907	3.007	0.0000	0.0000	0
2013/05/23	R208	08/05/2014	6.30	Call	Bond Future	2,891.3400		2.8913	2,368.4800	2.3685	(18.084)	0	0	0
2013/05/23	R208	08/05/2014	6.30	Put	Bond Future		2,715.1000	2.7151	3,243.3800	3.2434	19.457	0	0	0
2013/05/23	R208	08/05/2014	6.31	Call	Bond Future	2,920.8300		2.9208	2,394.6100	2.3946	(18.016)	0	0	0
2013/05/23	R208	08/05/2014	6.31	Put	Bond Future		2,688.6000	2.6886	3,213.5200	3.2135	19.524	0	0	0
2013/05/23	R208	08/05/2014	6.29	Call	Bond Future	2,862.0000		2.8620	2,342.5100	2.3425	(18.151)	0	0	0
2013/05/23	R208	08/05/2014	6.29	Put	Bond Future		2,741.7700	2.7418	3,273.4200	3.2734	19.391	0	0	0
2013/05/23	R209	01/08/2013			Bond Future		7.9368	84.5655	8.0943	83.1643	1.984	0.0000	0.0000	9,942
2013/05/23	R209	01/08/2013	8.00	Call	Bond Future	2,604.2900		2.6043	1,881.5800	1.8816	(27.751)	0	0	0
2013/05/23	R209	01/08/2013	8.00	Put	Bond Future		2,037.7700	2.0378	2,716.2600	2.7163	33.296	0	0	2,000
2013/05/23	R209	01/08/2013	79.36	Call	Bond Future	74,616.3700		74.6164	73,215.1700	73.2152	(1.878)	0	0	0
2013/05/23	R209	01/08/2013	79.36	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/23	R209	07/11/2013			Bond Future		8.0020	82.6148	8.1639	81.1939	2.024	0.0000	0.0000	0
2013/05/23	R209	07/11/2013	8.79	Call	Bond Future	7,805.0700		7.8051	6,715.8900	6.7159	(13.955)	0	0	0
2013/05/23	R209	07/11/2013	8.79	Put	Bond Future		1,233.8300	1.2338	1,565.5600	1.5656	26.886	0	0	0
2013/05/23	R209	07/11/2013	8.80	Call	Bond Future	7,864.6000		7.8646	6,771.6000	6.7716	(13.898)	0	0	0
2013/05/23	R209	07/11/2013	8.80	Put	Bond Future		1,215.2800	1.2153	1,543.1900	1.5432	26.982	0	0	0
2013/05/23	R209	07/11/2013	8.81	Call	Bond Future	7,924.2500		7.9242	6,827.4600	6.8275	(13.841)	0	0	0
2013/05/23	R209	07/11/2013	8.81	Put	Bond Future		1,196.9700	1.1970	1,521.0900	1.5211	27.078	0	0	0
2013/05/23	R209	07/11/2013	9.50	Call	Bond Future	12,192.9000		12.1929	10,901.3600	10.9014	(10.593)	0	0	0
2013/05/23	R209	07/11/2013	9.50	Put	Bond Future		378.2600	0.3783	507.6300	0.5076	34.201	0	0	980
2013/05/23	R209	06/02/2014			Bond Future		8.0613	83.7273	8.2277	82.2872	2.063	0.0000	0.0000	0
2013/05/23	R209	06/02/2014	8.54	Call	Bond Future	7,008.6900		7.0087	6,080.5500	6.0805	(13.243)	0	0	0
2013/05/23	R209	06/02/2014	8.54	Put	Bond Future		2,967.3100	2.9673	3,479.3600	3.4794	17.256	0	0	0
2013/05/23	R209	06/02/2014	8.55	Call	Bond Future	7,059.7800		7.0598	6,127.9100	6.1279	(13.200)	0	0	0
2013/05/23	R209	06/02/2014	8.55	Put	Bond Future		2,937.2700	2.9373	3,445.5900	3.4456	17.306	0	0	0
2013/05/23	R209	06/02/2014	8.56	Call	Bond Future	7,110.9900		7.1110	6,175.4100	6.1754	(13.157)	0	0	0
2013/05/23	R209	06/02/2014	8.56	Put	Bond Future		2,907.4900	2.9075	3,412.1000	3.4121	17.356	0	0	0

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2013/05/23	R209	08/05/2014			Bond Future	8.1214	81.7163	8.2922	80.2567	2.103	0.0000	0.0000	0
2013/05/23	R209	08/05/2014	7.84	Call	Bond Future	4,445.6400	4.4456	3,792.6900	3.7927	(14.687)	0	0	0
2013/05/23	R209	08/05/2014	7.84	Put	Bond Future	6,941.3600	6.9414	7,748.0700	7.7481	11.622	0	0	0
2013/05/23	R209	08/05/2014	7.85	Call	Bond Future	4,482.9800	4.4830	3,826.3100	3.8263	(14.648)	0	0	0
2013/05/23	R209	08/05/2014	7.85	Put	Bond Future	6,888.0400	6.8880	7,691.0300	7.6910	11.658	0	0	0
2013/05/23	R209	08/05/2014	7.86	Call	Bond Future	4,520.4900	4.5205	3,860.1100	3.8601	(14.609)	0	0	0
2013/05/23	R209	08/05/2014	7.86	Put	Bond Future	6,835.0300	6.8350	7,634.3100	7.6343	11.694	0	0	0
2013/05/23	R210	01/08/2013			Bond Future	175.3577	175.3577	174.9568	174.9568	(0.229)	0.0000	0.0000	1,237
2013/05/23	R210	01/08/2013	172.99	Call	Bond Future	2,367.6900	2.3677	1,966.7600	1.9668	(16.933)	0	0	0
2013/05/23	R210	01/08/2013	172.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/23	R210	01/08/2013	173.00	Call	Bond Future	2,357.6900	2.3577	1,956.7600	1.9568	(17.005)	0	0	0
2013/05/23	R210	01/08/2013	173.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/23	R210	01/08/2013	173.01	Call	Bond Future	2,347.6900	2.3477	1,946.7600	1.9468	(17.078)	0	0	0
2013/05/23	R210	01/08/2013	173.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/23	R211	01/08/2013			Bond Future	130.4899	130.4899	130.5128	130.5128	0.018	0.0000	0.0000	522
2013/05/23	R211	01/08/2013	129.99	Call	Bond Future	499.9200	0.4999	522.7900	0.5228	4.575	0	0	0
2013/05/23	R211	01/08/2013	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/23	R211	01/08/2013	130.00	Call	Bond Future	489.9200	0.4899	512.7900	0.5128	4.668	0	0	0
2013/05/23	R211	01/08/2013	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/23	R211	01/08/2013	130.01	Call	Bond Future	479.9200	0.4799	502.7900	0.5028	4.765	0	0	0
2013/05/23	R211	01/08/2013	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/23	R212	01/08/2013			Bond Future	139.5062	139.5062	139.5348	139.5348	0.021	0.0000	0.0000	21,791
2013/05/23	R212	01/08/2013	137.99	Call	Bond Future	1,516.1900	1.5162	1,544.8200	1.5448	1.888	0	0	0
2013/05/23	R212	01/08/2013	137.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/23	R212	01/08/2013	138.00	Call	Bond Future	1,506.1900	1.5062	1,534.8200	1.5348	1.901	0	0	0
2013/05/23	R212	01/08/2013	138.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/23	R212	01/08/2013	138.01	Call	Bond Future	1,496.1900	1.4962	1,524.8200	1.5248	1.914	0	0	0
2013/05/23	R212	01/08/2013	138.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/23	R213	01/08/2013			Bond Future	7.6208	97.0604	7.7886	95.5362	2.203	0.0000	0.0000	6,830
2013/05/23	R213	01/08/2013	91.25	Call	Bond Future	86,445.4000	86.4454	84,921.1900	84.9212	(1.763)	0	0	0
2013/05/23	R213	01/08/2013	91.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/23	R213	07/11/2013			Bond Future	7.6858	94.8938	7.8588	93.3479	2.251	0.0000	0.0000	0
2013/05/23	R213	07/11/2013	8.59	Call	Bond Future	8,758.9900	8.7590	7,533.8800	7.5339	(13.987)	0	0	0
2013/05/23	R213	07/11/2013	8.59	Put	Bond Future	1,069.8800	1.0699	1,390.6100	1.3906	29.978	0	0	0
2013/05/23	R213	07/11/2013	8.60	Call	Bond Future	8,822.4800	8.8225	7,593.5400	7.5935	(13.930)	0	0	0
2013/05/23	R213	07/11/2013	8.60	Put	Bond Future	1,053.5100	1.0535	1,370.4100	1.3704	30.080	0	0	0
2013/05/23	R213	07/11/2013	8.61	Call	Bond Future	8,886.0600	8.8861	7,653.3300	7.6533	(13.873)	0	0	0
2013/05/23	R213	07/11/2013	8.61	Put	Bond Future	1,037.3500	1.0373	1,350.4600	1.3505	30.184	0	0	0
2013/05/23	R213	06/02/2014			Bond Future	7.7460	96.1715	7.9240	94.6048	2.299	0.0000	0.0000	0
2013/05/23	R213	06/02/2014	8.31	Call	Bond Future	7,569.1300	7.5691	6,531.3200	6.5313	(13.711)	0	0	0
2013/05/23	R213	06/02/2014	8.31	Put	Bond Future	2,733.1000	2.7331	3,262.0000	3.2620	19.352	0	0	0
2013/05/23	R213	06/02/2014	8.29	Call	Bond Future	7,460.8200	7.4608	6,431.0200	6.4310	(13.803)	0	0	0
2013/05/23	R213	06/02/2014	8.29	Put	Bond Future	2,790.0400	2.7900	3,326.9500	3.3269	19.244	0	0	0
2013/05/23	R213	06/02/2014	8.30	Call	Bond Future	7,514.9100	7.5149	6,481.0900	6.4811	(13.757)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/05/23	R213	06/02/2014	8.30	Put	Bond Future	2,761.4500	2.7614	3,294.3400	3.2943	19.297	0	0	0
2013/05/23	R213	08/05/2014			Bond Future	7.8041	93.9356	7.9872	92.3476	2.346	0.0000	0.0000	0
2013/05/23	R213	08/05/2014	7.66	Call	Bond Future	5,007.0300	5.0070	4,251.4400	4.2514	(15.091)	0	0	0
2013/05/23	R213	08/05/2014	7.66	Put	Bond Future	6,284.3500	6.2843	7,116.7000	7.1167	13.245	0	0	0
2013/05/23	R213	08/05/2014	7.64	Call	Bond Future	4,927.3900	4.9274	4,179.8300	4.1798	(15.172)	0	0	0
2013/05/23	R213	08/05/2014	7.64	Put	Bond Future	6,383.9900	6.3840	7,224.3700	7.2244	13.164	0	0	0
2013/05/23	R213	08/05/2014	7.65	Call	Bond Future	4,967.1200	4.9671	4,215.5500	4.2156	(15.131)	0	0	0
2013/05/23	R213	08/05/2014	7.65	Put	Bond Future	6,334.0200	6.3340	7,170.3900	7.1704	13.204	0	0	0
2013/05/23	R214	01/08/2013			Bond Future	8.0769	85.4781	8.2293	84.0621	1.887	0.0000	0.0000	840
2013/05/23	R214	01/08/2013	84.31	Call	Bond Future	75,030.2400	75.0302	73,614.2000	73.6142	(1.887)	0	0	0
2013/05/23	R214	01/08/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/23	R214	07/11/2013			Bond Future	8.1431	83.4006	8.2999	81.9646	1.925	0.0000	0.0000	0
2013/05/23	R214	07/11/2013	7.81	Call	Bond Future	2,671.9000	2.6719	2,125.8300	2.1258	(20.438)	0	0	0
2013/05/23	R214	07/11/2013	7.81	Put	Bond Future	5,865.4400	5.8654	6,755.3800	6.7554	15.173	0	0	0
2013/05/23	R214	07/11/2013	7.79	Call	Bond Future	2,600.6000	2.6006	2,065.0300	2.0650	(20.594)	0	0	0
2013/05/23	R214	07/11/2013	7.79	Put	Bond Future	5,992.2400	5.9922	6,892.6800	6.8927	15.027	0	0	0
2013/05/23	R214	07/11/2013	7.80	Call	Bond Future	2,636.1100	2.6361	2,095.3000	2.0953	(20.515)	0	0	0
2013/05/23	R214	07/11/2013	7.80	Put	Bond Future	5,928.6000	5.9286	6,823.8000	6.8238	15.100	0	0	0
2013/05/23	R248	01/08/2013			Bond Future	8.1787	110.3179	8.3210	108.6179	1.740	0.0000	0.0000	603
2013/05/23	R248	01/08/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/23	R248	01/08/2013	7.84	Put	Bond Future	4,246.6500	4.2467	5,946.6200	5.9466	40.031	0	0	0
2013/05/23	R248	01/08/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/23	R248	01/08/2013	7.85	Put	Bond Future	4,117.1000	4.1171	5,817.0700	5.8171	41.290	0	0	0
2013/05/23	R248	01/08/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/23	R248	01/08/2013	7.86	Put	Bond Future	3,987.8000	3.9878	5,687.7700	5.6878	42.629	0	0	0
2013/05/23	R248	07/11/2013			Bond Future	8.2476	107.4542	8.3941	105.7302	1.777	0.0000	0.0000	0
2013/05/23	R248	07/11/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/23	R248	07/11/2013	7.84	Put	Bond Future	5,067.0100	5.0670	6,790.9300	6.7909	34.022	0	0	0
2013/05/23	R248	07/11/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/23	R248	07/11/2013	7.85	Put	Bond Future	4,937.6800	4.9377	6,661.6000	6.6616	34.914	0	0	0
2013/05/23	R248	07/11/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/23	R248	07/11/2013	7.86	Put	Bond Future	4,808.6100	4.8086	6,532.5300	6.5325	35.851	0	0	0
Total													235538